

CONSOLIDATED PENSION TRUST
INVESTMENT PERFORMANCE REPORT AS OF FEBRUARY 28, 2007

| | February-07 | | | | | January-07 | | | | | December-06 | | | | | September-06 | | | | | Current FYTD | | Prior Year FY06 | | 3 Years Ended 6/30/2006 | 5 Years Ended 6/30/2006 |
|--------------------------------------|---------------|--------|---------------|--------|--------|---------------|--------|---------------|--------|--------|---------------|--------|-----------------|--------|--------|---------------|--------|-----------------|--------|--------|--------------|--------|-----------------|--------|-------------------------|-------------------------|
| | Allocation | | Returns-Month | | | Allocation | | Returns-Month | | | Allocation | | Returns-Quarter | | | Allocation | | Returns-Quarter | | | Returns | | Returns | | | |
| | Market Value | Actual | Policy(1) | Gross | Net | Market Value | Actual | Policy(1) | Gross | Net | Market Value | Actual | Policy(1) | Gross | Net | Market Value | Actual | Policy(1) | Gross | Net | Gross | Net | Gross | Net | Net | Net |
| LARGE CAP DOMESTIC EQUITY | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Structured Growth | | | | | | | | | | | | | | | | | | | | | | | | | | |
| LA Capital | 168,045,323 | 4.3% | 4.3% | -0.44% | -0.45% | 168,778,947 | 4.4% | 4.3% | 3.35% | 3.33% | 167,885,758 | 4.4% | 4.3% | 7.75% | 7.70% | 155,871,032 | 4.3% | 4.3% | 1.87% | 1.81% | 12.95% | 12.79% | 12.12% | 11.88% | N/A | N/A |
| Total Structured Growth | 168,045,323 | 4.3% | 4.3% | -0.44% | -0.45% | 168,778,947 | 4.4% | 4.3% | 3.35% | 3.33% | 167,885,758 | 4.4% | 4.3% | 7.75% | 7.70% | 155,871,032 | 4.3% | 4.3% | 1.87% | 1.81% | 12.95% | 12.79% | 12.12% | 11.88% | 12.99% | 0.19% |
| Russell 1000 Growth | | | | -1.88% | -1.88% | | | | 2.57% | 2.57% | | | | 5.93% | 5.93% | | | | 3.94% | 3.94% | 10.80% | 10.80% | 6.12% | 6.12% | 8.34% | -0.77% |
| Structured Value | | | | | | | | | | | | | | | | | | | | | | | | | | |
| LSV | 166,554,149 | 4.3% | 4.3% | -1.74% | -1.77% | 169,676,884 | 4.4% | 4.3% | 2.05% | 2.02% | 171,068,771 | 4.5% | 4.3% | 8.24% | 8.13% | 159,926,657 | 4.5% | 4.3% | 4.58% | 4.48% | 13.51% | 13.21% | 16.39% | 15.93% | 21.06% | 12.29% |
| Russell 1000 Value | | | | -1.56% | -1.56% | | | | 1.28% | 1.28% | | | | 8.00% | 8.00% | | | | 6.22% | 6.22% | 14.38% | 14.38% | 12.10% | 12.10% | 15.70% | 6.89% |
| Enhanced Russell 1000 Index | | | | | | | | | | | | | | | | | | | | | | | | | | |
| LA Capital | 154,775,255 | 4.0% | 4.0% | -1.04% | -1.06% | 156,416,438 | 4.0% | 4.0% | 1.39% | 1.37% | 160,879,481 | 4.2% | 4.0% | 7.85% | 7.80% | 149,233,954 | 4.2% | 4.0% | 3.56% | 3.51% | 12.07% | 11.91% | 12.74% | 12.49% | 12.73% | 3.75% |
| Russell 1000 | | | | -1.72% | -1.72% | | | | 1.93% | 1.93% | | | | 6.95% | 6.95% | | | | 5.06% | 5.06% | 12.56% | 12.56% | 9.08% | 9.08% | 12.05% | 3.12% |
| Enhanced S&P 500 Index | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Northern Trust | 153,549,316 | 4.0% | 4.0% | -2.20% | -2.21% | 157,009,624 | 4.0% | 4.0% | 1.69% | 1.68% | 162,035,858 | 4.3% | 4.0% | 6.45% | 6.42% | 152,291,722 | 4.2% | 4.0% | 6.59% | 6.56% | 12.84% | 12.77% | 9.43% | 9.33% | 11.32% | 2.81% |
| Westridge | 181,010,969 | 4.7% | 4.3% | -1.89% | -1.91% | 184,642,274 | 4.8% | 4.3% | 1.57% | 1.55% | 181,803,264 | 4.8% | 4.3% | 6.94% | 6.86% | 170,281,907 | 4.7% | 4.3% | 5.76% | 5.68% | 12.70% | 12.49% | 9.10% | 8.80% | 11.46% | 2.80% |
| Wells Capital | 108,505,803 | 2.8% | 2.9% | -5.51% | -5.57% | 114,835,546 | 3.0% | 2.9% | 3.35% | 3.29% | 111,248,702 | 2.9% | 2.9% | 14.13% | 13.95% | 97,366,302 | 2.7% | 2.9% | 1.38% | 1.21% | 12.99% | 12.50% | N/A | N/A | N/A | N/A |
| Franklin | 106,662,699 | 2.8% | 2.9% | -3.03% | -3.11% | 109,991,161 | 2.8% | 2.9% | 1.57% | 1.49% | 108,291,451 | 2.8% | 2.9% | 5.78% | 5.52% | 102,377,967 | 2.9% | 2.9% | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Total Enhanced S&P 500 Index | 549,728,787 | 14.2% | 14.1% | -2.93% | -2.97% | 566,478,605 | 14.6% | 14.1% | 1.96% | 1.92% | 563,379,275 | 14.8% | 14.1% | 7.91% | 7.79% | 522,317,898 | 14.6% | 14.1% | 5.22% | 5.15% | 12.37% | 12.09% | 8.77% | 8.58% | 11.40% | 2.76% |
| S&P 500 | | | | -1.96% | -1.96% | | | | 1.51% | 1.51% | | | | 6.70% | 6.70% | | | | 5.67% | 5.67% | 12.21% | 12.21% | 8.63% | 8.63% | 11.22% | 2.49% |
| S&P 500 130/30 | | | | | | | | | | | | | | | | | | | | | | | | | | |
| State Street | 73,382,059 | 1.9% | 2.0% | -1.85% | -1.85% | 74,764,910 | 1.9% | 2.0% | 1.98% | 1.98% | 73,315,342 | 1.9% | 2.0% | 8.06% | 8.05% | 67,869,139 | 1.9% | 2.0% | 5.80% | 5.79% | 14.43% | 14.41% | 9.65% | 9.62% | 11.55% | 2.70% |
| S&P 500 | | | | -1.96% | -1.96% | | | | 1.51% | 1.51% | | | | 6.70% | 6.70% | | | | 5.67% | 5.67% | 12.21% | 12.21% | 8.63% | 8.63% | 11.22% | 2.49% |
| TOTAL LARGE CAP DOMESTIC EQUITY | 1,112,485,573 | 28.8% | 28.9% | -2.05% | -2.08% | 1,136,115,784 | 29.3% | 28.9% | 2.10% | 2.07% | 1,136,528,627 | 29.9% | 28.9% | 7.94% | 7.85% | 1,055,218,680 | 29.4% | 28.9% | 4.39% | 4.32% | 12.67% | 12.44% | 11.16% | 10.93% | 13.21% | 3.86% |
| S&P 500 | | | | -1.96% | -1.96% | | | | 1.51% | 1.51% | | | | 6.70% | 6.70% | | | | 5.67% | 5.67% | 12.21% | 12.21% | 8.63% | 8.63% | 11.22% | 2.49% |
| SMALL CAP DOMESTIC EQUITY | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Manager-of-Managers | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SEI | 280,459,389 | 7.3% | 7.1% | -0.30% | -0.36% | 280,123,516 | 7.2% | 7.1% | 1.73% | 1.67% | 276,408,531 | 7.3% | 7.1% | 9.05% | 8.85% | 258,184,447 | 7.2% | 7.1% | 0.17% | -0.01% | 10.78% | 10.25% | 14.39% | 13.56% | 18.31% | 8.00% |
| Russell 2000 + 200bp (annually) | | | | -0.63% | -0.63% | | | | 1.84% | 1.84% | | | | 9.43% | 9.43% | | | | 0.94% | 0.94% | 11.79% | 11.79% | 16.86% | 16.86% | 21.06% | 10.71% |
| Callan | 111,540,590 | 2.9% | 2.8% | 0.16% | 0.12% | 111,421,229 | 2.9% | 2.8% | 2.61% | 2.57% | 108,645,660 | 2.9% | 2.8% | 8.58% | 8.45% | 100,226,983 | 2.8% | 2.8% | -0.79% | -0.91% | 10.70% | 10.35% | N/A | N/A | N/A | N/A |
| Russell 2000 | | | | -0.79% | -0.79% | | | | 1.67% | 1.67% | | | | 8.90% | 8.90% | | | | 0.44% | 0.44% | 10.33% | 10.33% | 10.33% | 10.33% | 18.25% | 7.97% |
| TOTAL SMALL CAP DOMESTIC EQUITY | 391,999,979 | 10.1% | 9.9% | -0.17% | -0.23% | 391,544,745 | 10.1% | 9.9% | 1.98% | 1.92% | 385,054,191 | 10.1% | 9.9% | 8.91% | 8.74% | 358,411,430 | 10.0% | 9.9% | -0.10% | -0.27% | 10.77% | 10.28% | 14.23% | 13.40% | 18.25% | 7.97% |
| Russell 2000 | | | | -0.79% | -0.79% | | | | 1.67% | 1.67% | | | | 8.90% | 8.90% | | | | 0.44% | 0.44% | 10.33% | 10.33% | 14.58% | 14.58% | 18.70% | 8.50% |
| INTERNATIONAL EQUITY | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Large Cap - Core | | | | | | | | | | | | | | | | | | | | | | | | | | |
| State Street | 56,343,175 | 1.5% | 1.4% | 1.23% | 1.19% | 55,659,528 | 1.4% | 1.4% | 0.42% | 0.38% | 55,428,566 | 1.5% | 1.4% | 11.66% | 11.53% | 49,718,803 | 1.4% | 1.4% | 3.53% | 3.40% | 17.52% | 17.13% | 28.48% | 27.85% | 20.61% | 6.87% |
| MSCI EAFE (2) | | | | 0.81% | 0.81% | | | | 0.68% | 0.68% | | | | 10.35% | 10.35% | | | | 3.93% | 3.93% | 16.39% | 16.39% | 26.56% | 26.56% | 20.76% | 5.94% |
| Large Cap - Active | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Capital Guardian | 164,810,564 | 4.3% | 4.1% | -0.17% | -0.20% | 165,088,242 | 4.3% | 4.1% | 1.83% | 1.80% | 162,350,837 | 4.3% | 4.1% | 8.51% | 8.42% | 149,602,875 | 4.2% | 4.1% | 5.05% | 4.95% | 15.88% | 15.61% | 28.45% | 28.01% | 21.32% | 6.58% |
| LSV | 166,578,321 | 4.3% | 4.1% | 0.65% | 0.62% | 165,574,048 | 4.3% | 4.1% | 1.37% | 1.34% | 163,294,078 | 4.3% | 4.1% | 10.96% | 10.85% | 147,318,386 | 4.1% | 4.1% | 6.04% | 5.93% | 20.04% | 19.73% | 28.27% | 27.77% | N/A | N/A |
| Bank of Ireland | 52,584,187 | 1.4% | 1.4% | -1.35% | -1.40% | 53,399,472 | 1.4% | 1.4% | -0.19% | -0.24% | 53,575,761 | 1.4% | 1.4% | 9.98% | 9.82% | 48,795,036 | 1.4% | 1.4% | 3.18% | 3.02% | 11.74% | 11.28% | 22.75% | 22.00% | 19.16% | N/A |
| Total Large Cap - Active | 383,973,072 | 9.9% | 9.7% | 0.02% | -0.01% | 384,061,762 | 9.9% | 9.7% | 1.35% | 1.31% | 379,220,676 | 10.0% | 9.7% | 9.76% | 9.65% | 345,716,297 | 9.6% | 9.7% | 5.20% | 5.09% | 17.04% | 16.73% | 27.62% | 27.11% | 21.84% | 7.14% |
| MSCI EAFE - 50% Hedged | | | | 0.23% | 0.23% | | | | 1.35% | 1.35% | | | | 9.06% | 9.06% | | | | 4.87% | 4.87% | 16.18% | 16.18% | 26.72% | 26.72% | 22.56% | 6.89% |
| Small Cap - Active | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Lazard | 54,996,766 | 1.4% | 1.4% | 0.20% | 0.15% | 54,963,238 | 1.4% | 1.4% | 0.20% | 0.15% | 54,857,666 | 1.4% | 1.4% | 15.69% | 15.51% | 47,490,713 | 1.3% | 1.4% | 1.55% | 1.38% | 17.95% | 17.45% | 25.84% | 25.04% | 29.34% | N/A |
| Wellington | 53,392,354 | 1.4% | 1.4% | 1.30% | 1.23% | 52,840,230 | 1.4% | 1.4% | 1.70% | 1.63% | 51,961,480 | 1.4% | 1.4% | 9.36% | 9.14% | 47,538,919 | 1.3% | 1.4% | 3.42% | 3.21% | 16.51% | 15.90% | 24.33% | 23.35% | 25.26% | N/A |
| Total Small Cap - Active | 108,389,120 | 2.8% | 2.8% | 0.74% | 0.68% | 107,803,468 | 2.8% | 2.8% | 0.93% | 0.87% | 106,819,146 | 2.8% | 2.8% | 12.52% | 12.33% | 95,029,632 | 2.6% | 2.8% | 2.47% | 2.29% | 17.24% | 16.68% | 25.07% | 24.18% | 27.28% | N/A |
| Citigroup Broad Market Index < \$2BN | | | | 2.20% | 2.20% | | | | 1.50% | 1.50% | | | | 11.41% | 11.41% | | | | | | | | | | | |

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| | February-07 | | | | | January-07 | | | | | December-06 | | | | | September-06 | | | | | Current FYTD | | Prior Year FY06 | | 3 Years Ended | 5 Years Ended |
|---|--------------|--------|-----------|---------------|--------|--------------|--------|-----------|---------------|--------|--------------|--------|-----------|-----------------|--------|--------------|--------|-----------|-----------------|--------|--------------|--------|-----------------|--------|---------------|---------------|
| | Allocation | | | Returns-Month | | Allocation | | | Returns-Month | | Allocation | | | Returns-Quarter | | Allocation | | | Returns-Quarter | | Returns | | Returns | | 6/30/2006 | 6/30/2006 |
| | Market Value | Actual | Policy(1) | Gross | Net | Market Value | Actual | Policy(1) | Gross | Net | Market Value | Actual | Policy(1) | Gross | Net | Market Value | Actual | Policy(1) | Gross | Net | Gross | Net | Gross | Net | Net | Net |
| BBB Average Quality | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Wells Capital | 84,381,551 | 2.2% | 2.3% | 2.27% | 2.25% | 82,556,465 | 2.1% | 2.3% | 0.13% | 0.11% | 82,468,113 | 2.2% | 2.5% | 2.11% | 2.07% | 82,754,608 | 2.3% | 2.4% | 4.62% | 4.58% | 9.38% | 9.26% | -2.49% | -2.70% | 3.36% | 5.51% |
| Lehman US Credit BAA | | | | 2.30% | 2.30% | | | | 0.12% | 0.12% | | | | 1.49% | 1.49% | | | | 4.80% | 4.80% | 8.93% | 8.93% | -2.37% | -2.37% | 2.39% | 6.10% |
| Private Debt | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Prudential | 83,548,970 | 2.2% | 2.3% | 1.48% | 1.46% | 82,382,035 | 2.1% | 2.3% | 0.20% | 0.18% | 82,217,189 | 2.2% | 2.5% | 1.52% | 1.47% | 83,002,971 | 2.3% | 2.4% | 3.89% | 3.84% | 7.25% | 7.11% | 0.07% | -0.13% | N/A | N/A |
| Lehman Aggregate | | | | 1.54% | 1.54% | | | | -0.04% | -0.04% | | | | 1.24% | 1.24% | | | | 3.81% | 3.81% | 6.67% | 6.67% | -0.81% | -0.81% | N/A | N/A |
| Timberland | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TIR - Teredo (5) | 60,313,002 | 1.6% | 1.6% | 0.00% | -0.06% | 60,313,002 | 1.6% | 1.6% | 0.12% | 0.06% | 60,346,459 | 1.6% | 1.6% | 2.41% | 2.22% | 59,053,528 | 1.6% | 1.6% | 0.00% | -0.19% | 2.53% | 2.03% | -0.71% | -1.44% | 7.62% | N/A |
| TIR - Springbank | 158,656,303 | 4.1% | 4.1% | 0.00% | -0.03% | 158,656,897 | 4.1% | 4.1% | 32.25% | 32.22% | 123,320,354 | 3.2% | 3.2% | -0.12% | -0.20% | 123,707,026 | 3.4% | 3.4% | 0.02% | -0.06% | 32.12% | 31.86% | 13.88% | 13.53% | N/A | N/A |
| Total Timberland | 218,969,305 | 5.7% | 5.7% | 0.00% | -0.04% | 218,969,899 | 5.6% | 5.6% | 21.69% | 21.66% | 183,666,813 | 4.8% | 4.8% | 0.70% | 0.59% | 182,760,554 | 5.1% | 5.1% | 0.01% | -0.10% | 22.56% | 22.21% | 9.89% | 9.43% | 20.37% | N/A |
| NCREIF Timberland Index | | | | 2.11% | 2.11% | | | | 2.11% | 2.11% | | | | 6.46% | 6.46% | | | | 0.85% | 0.85% | 11.94% | 11.94% | 19.69% | 19.69% | 13.94% | N/A |
| TOTAL DOMESTIC FIXED INCOME | 706,506,993 | 18.3% | 19.0% | 0.92% | 0.90% | 700,336,243 | 18.1% | 19.0% | 6.21% | 6.19% | 655,634,513 | 17.3% | 18.9% | 1.63% | 1.58% | 657,388,602 | 18.3% | 19.0% | 2.74% | 2.67% | 11.92% | 11.75% | 3.41% | 3.12% | 8.91% | 8.14% |
| Lehman Aggregate | | | | 1.54% | 1.54% | | | | -0.04% | -0.04% | | | | 1.24% | 1.24% | | | | 3.81% | 3.81% | 6.67% | 6.67% | -0.81% | -0.81% | 2.05% | 4.97% |
| HIGH YIELD BONDS | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Core | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Loomis Sayles | 113,361,300 | 2.9% | 2.9% | 1.75% | 1.71% | 111,446,125 | 2.9% | 2.9% | 0.93% | 0.89% | 110,428,616 | 2.9% | 2.9% | 4.82% | 4.69% | 105,475,134 | 2.9% | 2.9% | 4.98% | 4.85% | 13.00% | 12.63% | 5.26% | 4.74% | N/A | N/A |
| Sutter/Wells Capital | 108,210,823 | 2.8% | 2.9% | 1.57% | 1.53% | 106,097,375 | 2.7% | 2.9% | 1.29% | 1.25% | 105,195,733 | 2.8% | 2.9% | 1.51% | 1.39% | 103,825,462 | 2.9% | 2.9% | 2.97% | 2.84% | 7.54% | 7.18% | 5.22% | 4.70% | N/A | N/A |
| Total Core | 221,572,123 | 5.7% | 5.8% | 1.66% | 1.62% | 217,543,500 | 5.6% | 5.8% | 1.11% | 1.06% | 215,624,349 | 5.7% | 5.8% | 3.18% | 3.05% | 209,300,596 | 5.8% | 5.8% | 3.97% | 3.84% | 10.27% | 9.90% | 5.24% | 4.72% | 5.70% | 3.38% |
| LB High Yield 2% Issuer Constrained Index | | | | 1.46% | 1.46% | | | | 1.14% | 1.14% | | | | 4.11% | 4.11% | | | | 3.76% | 3.76% | 10.85% | 10.85% | 4.38% | 4.38% | N/A | N/A |
| Mezzanine Debt | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Goldman Sachs | 2,625,443 | 0.1% | 0.1% | 0.00% | 0.00% | 2,625,443 | 0.1% | 0.1% | 0.00% | 0.00% | 2,625,443 | 0.1% | 0.1% | 1.95% | 1.95% | 1,499,378 | 0.0% | 0.0% | -0.04% | -0.04% | 1.91% | 1.91% | N/A | N/A | N/A | N/A |
| TOTAL HIGH YIELD BONDS | 224,197,566 | 5.8% | 5.9% | 1.64% | 1.61% | 220,168,943 | 5.7% | 5.9% | 1.09% | 1.06% | 218,249,792 | 5.7% | 5.9% | 3.18% | 3.05% | 210,799,974 | 5.9% | 5.9% | 3.95% | 3.82% | 10.20% | 9.85% | 5.24% | 4.72% | 8.34% | 7.47% |
| LB High Yield 2% Issuer Constrained Index | | | | 1.46% | 1.46% | | | | 1.14% | 1.14% | | | | 4.11% | 4.11% | | | | 3.76% | 3.76% | 10.85% | 10.85% | 4.38% | 4.38% | 8.48% | 8.60% |
| INTERNATIONAL FIXED INCOME | | | | | | | | | | | | | | | | | | | | | | | | | | |
| International Sovereign | | | | | | | | | | | | | | | | | | | | | | | | | | |
| UBS Global | 90,033,227 | 2.3% | 2.5% | 2.33% | 2.30% | 88,052,509 | 2.3% | 2.5% | -1.61% | -1.64% | 89,496,396 | 2.4% | 2.5% | 1.96% | 1.88% | 87,838,193 | 2.4% | 2.5% | -0.07% | -0.15% | 2.59% | 2.36% | 0.47% | 0.13% | 5.24% | 9.99% |
| Citigroup Non-US Gov't Bond Index | | | | 2.49% | 2.49% | | | | -1.66% | -1.66% | | | | 2.09% | 2.09% | | | | 0.89% | 0.89% | 3.81% | 3.81% | -0.11% | -0.11% | 5.01% | 9.58% |
| International Core | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Brandywine | 91,790,418 | 2.4% | 2.5% | 1.91% | 1.87% | 90,061,766 | 2.3% | 2.5% | -1.32% | -1.36% | 91,281,477 | 2.4% | 2.5% | 2.95% | 2.84% | 90,028,533 | 2.5% | 2.5% | 2.04% | 1.93% | 5.65% | 5.35% | 4.33% | 3.89% | 8.39% | N/A |
| Lehman Global Aggregate (ex-US) | | | | 2.39% | 2.39% | | | | -1.58% | -1.58% | | | | 2.57% | 2.57% | | | | 1.13% | 1.13% | 4.53% | 4.53% | 3.83% | 3.83% | 5.69% | N/A |
| TOTAL INTERNATIONAL FIXED INCOME | 181,823,645 | 4.7% | 5.1% | 2.12% | 2.09% | 178,114,275 | 4.6% | 5.1% | -1.46% | -1.50% | 180,777,873 | 4.8% | 5.1% | 2.46% | 2.37% | 177,866,726 | 5.0% | 5.1% | 0.99% | 0.89% | 4.12% | 3.86% | 2.39% | 2.01% | 6.82% | 10.91% |
| Citigroup Non-US Gov't Bond Index | | | | 2.49% | 2.49% | | | | -1.66% | -1.66% | | | | 2.09% | 2.09% | | | | 0.89% | 0.89% | 3.81% | 3.81% | 0.00% | 0.00% | 5.05% | 9.60% |
| REAL ESTATE | | | | | | | | | | | | | | | | | | | | | | | | | | |
| INVESCO | 138,275,280 | | | 0.04% | 0.00% | 138,275,280 | | | 2.41% | 2.37% | 135,069,325 | | | 0.26% | 0.14% | 136,626,479 | | | 1.66% | 1.55% | 4.43% | 4.11% | 24.41% | 23.84% | 17.33% | 12.38% |
| J.P. Morgan Strategic & Special Funds | 143,308,182 | | | 1.00% | 0.91% | 142,010,179 | | | 1.58% | 1.50% | 141,716,564 | | | 4.43% | 4.17% | 138,116,547 | | | 4.62% | 4.36% | 12.09% | 11.36% | 22.25% | 21.05% | 17.14% | 12.52% |
| J.P. Morgan Alternative Property Fund | 33,333,378 | | | 0.14% | 0.00% | 33,333,378 | | | 0.75% | 0.61% | 33,131,066 | | | 0.42% | 0.00% | 30,257,549 | | | -2.41% | -2.82% | -1.12% | -2.23% | N/A | N/A | N/A | N/A |
| TOTAL REAL ESTATE | 314,916,840 | 8.1% | 6.9% | 0.48% | 0.41% | 313,618,837 | 8.1% | 6.9% | 1.86% | 1.79% | 309,916,955 | 8.2% | 6.9% | 2.15% | 1.94% | 305,000,575 | 8.5% | 6.9% | 2.61% | 2.40% | 7.27% | 6.69% | 22.98% | 22.09% | 17.09% | 12.36% |
| NCREIF Total Index | | | | 1.48% | 1.48% | | | | 1.48% | 1.48% | | | | 4.51% | 4.51% | | | | 3.51% | 3.51% | 11.41% | 11.41% | 18.22% | 18.22% | 15.63% | 12.19% |
| ALTERNATIVE INVESTMENTS | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Brinson IVCF III | 398,668 | | | 0.00% | 0.00% | 417,114 | | | 0.00% | 0.00% | 417,114 | | | 63.24% | 63.24% | 694,580 | | | 12.77% | 12.77% | 84.09% | 84.09% | 29.82% | 26.32% | 19.53% | 18.00% |
| Brinson IVCF II | 79,860 | | | 0.00% | 0.00% | 79,860 | | | 0.00% | 0.00% | 60,623 | | | 0.00% | 0.00% | 60,623 | | | 0.00% | 0.00% | 0.00% | 0.00% | 22.67% | 22.67% | 13.90% | -0.56% |
| Coral Partners II | 99,715 | | | 0.00% | 0.00% | 99,715 | | | 0.00% | 0.00% | 100,317 | | | 0.12% | 0.12% | 100,201 | | | 0.13% | 0.13% | 0.25% | 0.25% | 3.74% | 3.74% | 6.19% | -9.24% |
| Coral Partners V | 6,904,726 | | | 0.00% | 0.00% | 6,904,726 | | | 0.00% | 0.00% | 7,039,534 | | | 1.68% | 1.68% | 9,789,878 | | | -0.31% | -0.31% | 1.36% | 1.36% | 13.92% | 8.74% | -15.32% | -24.06% |
| Coral Partners V - Supplemental | 849,518 | | | 0.00% | 0.00% | 849,518 | | | 0.00% | 0.00% | 856,803 | | | 8.05% | 8.05% | 888,947 | | | -0.70% | -0.70% | 7.29% | 7.29% | 14.63% | 10.53% | 10.33% | N/A |
| Coral Partners VI | 16,774,902 | | | 0.00% | 0.00% | 15,857,390 | | | 0.00% | 0.00% | 14,607,390 | | | -2.87% | -2.87% | 15,038,305 | | | -0.08% | -0.08% | -2.95% | -2.95% | -0.91% | -6.22% | -10.14% | N/A |
| Brinson 1998 Partnership Fund | 2,103,169 | | | 0.00% | 0.00% | 2,103,169 | | | 0.00% | 0.00% | 2,103,169 | | | 2.07% | 2.07% | 2,060,547 | | | 4.03% | 4.03% | 6.18% | 6.18% | 17.83% | 16.52% | 15.11% | 1.97% |
| Brinson 1999 Partnership Fund | 3,814,326 | | | 0.00% | 0.00% | 3,814,326 | | | 0.00% | 0.00% | 3,814,326 | | | 4.42% | 4.42% | | | | | | | | | | | |